

ATTACHMENT A

Block-by-Block Foundation

FHLB Boston (witness George Maroun)

- Deutsche Bank entered into a fixed vs. 3-month swap with FHLB Boston as counterparty on May 2, 2006. (GX 1-514.)
- Timothy Parietti testified that GX 1-514 was Andrew Smoler's trade based on its terms. (Prelim. Tr. 1134:6-1136:7.)
- Mr. Smoler was supervised by Matthew Connolly on NY's MMD desk in 2006 (Prelim. Tr. 1029:20-1030:1) and was a co-conspirator for purposes of admissibility (*id.* at 1129:20-22; GX 1-040 and 1-041).

FHLB Indianapolis (witness Cindy Konich)

- Deutsche Bank entered into a fixed vs. 3-month swap with FHLB Indianapolis as counterparty on April 7, 2006. (GX 1-513.)
- Mr. Parietti testified that GX 1-513 was Mr. Smoler's trade based on its terms. (Prelim. Tr. 1136:8-21.)
- Mr. Smoler was supervised by Matthew Connolly on NY's MMD desk in 2006 (Prelim. Tr. 1029:20-1030:1) and was a co-conspirator for purposes of admissibility (*id.* at 1129:20-22).

FHLB Atlanta (witness Annette Hunter)

- Deutsche Bank entered into fixed vs. 3-month swaps with FHLB Atlanta as counterparty on June 29, 2006 (GX 1-544), and December 13, 2007 (GX 1-545).
- Mr. Parietti testified that GX 1-544 was Mr. Smoler's trade based on its terms (Prelim. Tr. 1164:19-1165:16), and that GX 1-545 was David Park's trade based on its terms (*id.* at 1165:17-1166:4).
- Mr. Smoler was supervised by Matthew Connolly on NY's MMD desk in 2006 (Prelim. Tr. 1029:20-1030:1) and was a co-conspirator for purposes of admissibility (*id.* at 1129:20-22). Mr. Park was supervised by Mr. Connolly on NY's MMD desk in 2007 (Prelim. Tr. 1166:5-6), and was a co-conspirator for purposes of admissibility (*id.* at 1011:14-1012:12).